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Applied Financial Economics Letters > Volume 3, 2007 - <u>Issue 4</u>

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Original Articles

Investment information content in Bollinger Bands?

C. Lento, N. Gradojevic & C. S. Wright

Pages 263-267 | Published online: 23 Jul 2007

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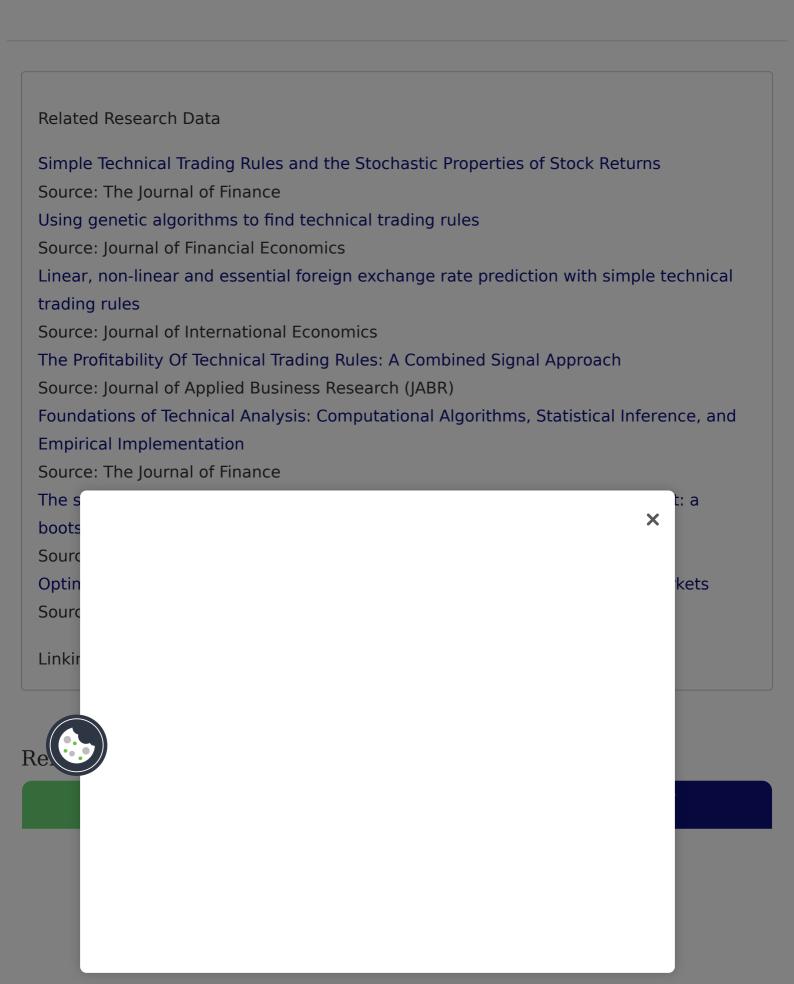
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s. It is found earn profits improved

Notes

¹ To further investigate the robustness issues, the BB trading rules were tested on a longer period (15 to 20 years of daily observations) and on eight major Asian–Pacific equity markets. The results were found to be similar to the findings presented in this article and can be available upon request.



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